Elliot Epstein

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EDUCATION

Stanford University Stanford, California

Ph.D. in Computational and Mathematical Engineering

Jul. 2022 – Jun. 2026 Sep. 2021 – Jun. 2026

Master of Science in Computational and Mathematical Engineering (GPA: 4.10/4.30) Coursework: Numerical Linear Algebra, Reinforcement Learning, Natural Language Processing, Optimization, Discrete Mathematics and Algorithms, Numerical and Theoretical PDEs, Stochastic Methods, Computer Systems, Theory of Statistics I-II, Probabilistic Graphical Models, Launchpad, Stanford Ignite

University of Oxford Oxford, United Kingdom

Master of Science in Mathematical and Computational Finance

Sep. 2020 – Jul. 2021

KTH Royal Institute of Technology

Stockholm, Sweden Aug. 2017 – Aug. 2020

Bachelor of Science in Engineering Physics (GPA: 4.94/5.00)

Exchange Student at the Department of Mathematics at ETH Zurich from Sep. 2019 to Aug. 2020

Thesis: "A Review of the Article Gradient Descent Provably Optimizes Over-parametrized Neural Networks"

WORK EXPERIENCE

Jump Trading Chicago, Illinois

Incoming Quantitative Research Intern

Jun. 2025 - Aug. 2025

Jun. 2023 - Sep. 2023

Sunnyvale, California & Seattle, Washington Jun. 2024 - Sep. 2024

PhD Software Engineering Intern, Gemini Outcome: Research paper "MMMT-IF: A Challenging Multimodal Multi-Turn Instruction Following Benchmark"

Student Researcher Oct. 2023 – Jan. 2024

Software Engineering Intern Worked on an LLM-based chatbot for enterprise solutions

Stanford University Stanford, California

Research Assistant Sep. 2022 - Apr. 2023

Long sequence modeling with Prof. Christopher Re in the Stanford AI Lab

Research Assistant Apr. 2022 - Sep. 2022

Machine learning to solve PDEs in Prof. Eric Darve's lab

EDF Trading London, United Kingdom

Intern, Quant and Data Group

Apr. 2021 - Aug. 2021

Developed a model in Python to predict the direction of the next trade of day-ahead gas futures with 70 percent accuracy using LOB data and an ensemble of LSTM networks

PUBLICATIONS

Elliot L. Epstein, Apaar Sadhwani, Kay Giesecke.

A Set-Sequence Model for Time Series. In FinAI@ICLR, 2025

Elliot L. Epstein, Rajat Vadiraj Dwaraknath, Thanawat Sornwanee, John Winnicki, Jerry Weihong Liu. Score-Debiased Kernel Density Estimation. In FPI@ICLR, 2025

Elliot L. Epstein, Kaisheng Yao, Jing Li, Xinyi Bai, Hamid Palangi.

MMMT-IF: A Challenging Multimodal Multi-Turn Instruction Following Benchmark. In SFLLM@NeurIPS, 2024

Elliot L. Epstein*, Daniel Y. Fu*, Eric Nguyen, Armin W. Thomas, Michael Zhang, Tri Dao, Atri Rudra, Christopher Re. Simple Hardware-Efficient Long Convolutions for Sequence Modeling. In ICML, 2023. In ME-FoMo@ICLR, 2023

Filip Christiansen, Elliot L. Epstein, Erica Smedberg, Måns Åkerlund, Kevin Smith, Elisabeth Epstein. Ultrasound image analysis using deep neural networks for discriminating between benign and malignant ovarian tumors: comparison with expert subjective assessment. In Ultrasound Obstet Gynecol, 2021

SERVICE

Stanford University Stanford, California 2022 - 2024

Course Assistant Machine Learning (CS 229), Applied Data Science (CME 218), Partial Differential Equations (MATH 220),

Financial Risk Analytics (MS&E 246), Investment Science (MS&E 245A, MS&E 245B)

Admissions Committee: Stanford MS in Computational and Mathematical Engineering 2024 - 2025

ICML, ICLR

Reviewer 2024 - 2025

SKILLS

Proficient in: Python (NumPy, PyTorch, Jax, TensorFlow, LangChain, pandas, scikit-learn, Flask), Linux, LaTeX Experienced in: C++, C, MATLAB, Git, Bloomberg Terminal, GCP, Assembly, AWS, Docker, R